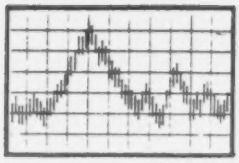

OPEN INTEREST REPORT

OCTOBER 1991

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OPEN INTEREST OF LAST TRADING DAY

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	OCTOBER 1990	OCTOBER 1991	PERCENT CHANGE
Wheat	56,504	63,071	11.62%
Corn	222,927	262,737	17.86%
Oats	15,072	12,023	-20.23%
Soybeans	127,123	112,456	-11.54%
Soybean Oil	81,249	61,883	-23.84%
Soybean Meal	74,705	70,128	-6.13%
Diammonium Phosphate		681	
Silver (1,000 oz)	11,774	5,601	-52.43%
Gold (kilo)	720	414	-42.50%
Silver (5,000 oz)	211	71	-66.35%
Gold (100 oz)	350	3	-99.14%
T-Bonds	294,392	288,585	-1.97%
T-Notes (10 year)	67,405	90,426	34.15%
T-Notes (5 Year)	77,476	96,492	24.54%
T-Notes (2 Year)	6,651	14,702	121.05%
Cash 2 Year T-Note			
MMI Maxi	7,237	3,616	-50.03%
Municipal Bond	8,480	10,957	29.21%
Mortgage Backed 9.5%	664		-100.00%
Mortgage Backed 9.0%		1	
Mortgage Backed 8.5%		105	
Mortgage Backed 8.0%		92	
3 Year Swaps		456	
5 Year Swaps		600	
30 Day Interest	5,795	5,990	3.36%
CHICAGO BOARD OF TRADE	**1,058,735**	**1,101,090**	**4.00%**
Live Hogs (40,000#)	24,673	21,413	-13.21%
Pork Bellies (40,000#)	8,177	12,906	57.83%
Broilers		296	
Live Cattle (40,000#)	67,614	69,053	2.13%
Feeder Cattle (44,000)	9,089	11,055	21.63%
Lumber	3,084	2,578	-16.41%
T-Bills (90-day)	56,490	54,090	-4.25%
Eurodollar (3-month)	704,107	997,022	41.60%
One Month LIBOR	5,396	25,340	369.61%
BP/DM Cross		245	
DM/JY Cross		605	
DM/SF Cross		92	
British Pound	34,086	24,630	-27.74%
Canadian Dollar	32,325	29,873	-7.59%
Deutschemark	63,324	63,371	0.07%
Japanese Yen	77,323	68,782	-11.05%
Swiss Franc	41,346	24,351	-41.10%
Australian Dollar	2,255	1,499	-33.53%
Nikkei 225	3,818	12,671	
S&P 500 Index	154,189	146,004	-5.31%
CHICAGO MERCANTILE EXCHANGE	**1,287,296**	**1,565,876**	**21.64%**

	OCTOBER 1990	OCTOBER 1991	PERCENT CHANGE
Rice, Rough	2,503	2,113	−15.58%
CHICAGO RICE & COTTON EXCHANGE	**2,503**	**2,113**	**−15.58%**
Coffee "C"	40,587	42,597	4.95%
Sugar #11	109,707	93,777	−14.52%
Sugar #14	10,895	9,747	−10.54%
Cocoa (10 M tons)	48,661	52,523	7.94%
Euro−Diff Coffee		0	
COFFEE SUGAR & COCOA EXCH	**209,850**	**198,644**	**−5.34%**
Silver (5,000 oz)	89,414	93,747	4.85%
Gold (100 oz)	114,534	100,311	−12.42%
Aluminum	1	0	−100.00%
High Grade Copper	36,574	45,125	23.38%
COMMODITY EXCHANGE	**240,523**	**239,183**	**−0.56%**
Wheat	28,103	42,375	50.78%
Grain Sorghum	74	100	35.14%
Value Line Index	1,282	1,629	27.07%
Mini Value Line	193	267	38.34%
KANSAS CITY BOARD OF TRADE	**29,652**	**44,371**	**49.64%**
Wheat (1,000 bu)	2,194	4,929	124.66%
Corn (1,000 bu)	7,850	13,417	70.92%
Oats (1,000 bu)	256	63	−75.39%
Soybeans (1,000 bu)	19,107	17,560	−8.10%
Soybean Meal New	350	340	−2.86%
Live Cattle (20,000#)	335	207	−38.21%
Live Hogs (15,000#)	593	233	−60.71%
New York Silver	1,148	852	−25.78%
New York Gold	514	425	−17.32%
Platinum	21	45	114.29%
T−Bonds ($50,000)	12,821	14,630	14.11%
T−Bills ($500,000)	48	43	−10.42%
T−Notes	0	0	
British Pound	200	399	99.50%
Swiss Franc	255	209	−18.04%
Deutschemark	671	481	−28.32%
Japanese Yen	425	502	18.12%
Canadian Dollar	127	47	−62.99%
MIDAMERICA COMMODITY EXCH	**46,915**	**54,382**	**15.92%**

	OCTOBER 1990	OCTOBER 1991	PERCENT CHANGE
Wheat (5,000 bu)	11,362	14,444	27.13%
White Wheat (5,000 bu)	105	322	206.67%
Oats	2	2	0.00%
MINNEAPOLIS GRAIN EXCHANGE	**11,469**	**14,768**	**28.76%**
Cotton	46,978	42,349	−9.85%
Orange Juice, Fzn. Conc.	5,987	10,768	79.86%
U.S. Dollar Index	7,806	6,745	−13.59%
European Currency Unit	246	11	−95.53%
5 Year U.S. Treasury Note	1,358	4	−99.71%
2 Year U.S. Treasury Note	342	0	−100.00%
NEW YORK COTTON EXCHANGE	**62,717**	**59,877**	**−4.53%**
NYSE Composite Index	4,969	5,601	12.72%
Cmdty Rsrch Bureau Index	1,323	1,213	−8.31%
T−Bond (30 Year)	5	0	−100.00%
NEW YORK FUTURES EXCHANGE	**6,297**	**6,814**	**8.21%**
Palladium	5,433	3,857	−29.01%
Platinum	17,140	13,310	−22.35%
No. 2 Heating Oil, NY	95,521	137,485	43.93%
Unleaded Reg Gas. NY	56,721	100,606	77.37%
Crude Oil	252,879	290,964	15.06%
Propane	3,654	3,260	−10.78%
Natural Gas	14,310	23,242	62.42%
NEW YORK MERCANTILE EXCHANGE	**445,658**	**572,724**	**28.51%**
TOTAL	**3,401,615**	**3,859,842**	**13.47%**